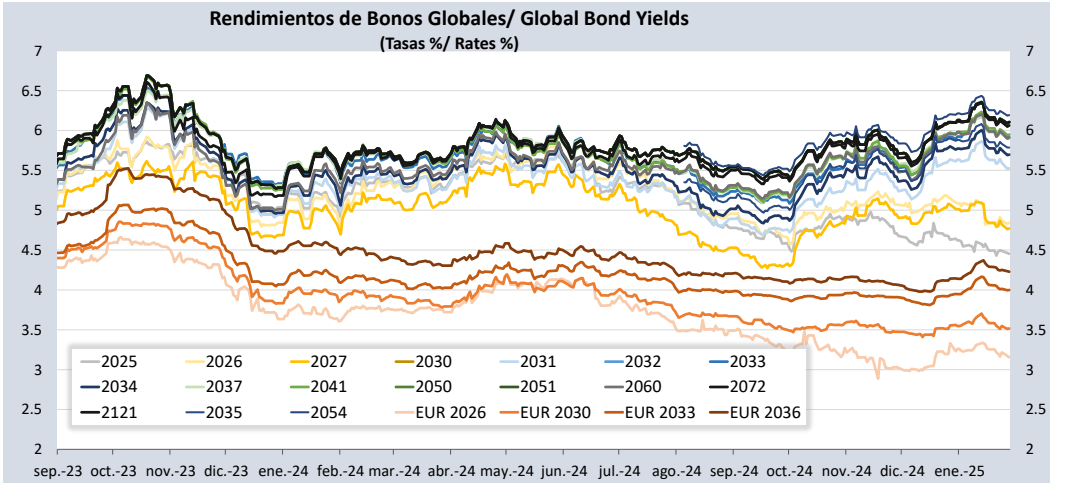
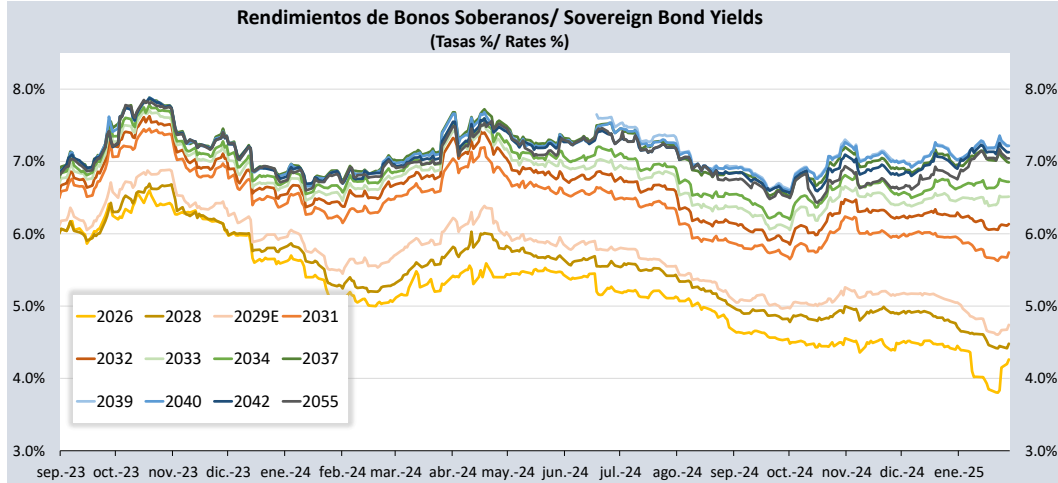




PERU: REPORTE DIARIO / DAILY REPORT																			
28/01/2025																			
Bonos soberanos / Sovereign bonds																			
Bonos* / Bonds				Saldo vigente	Cupón / Coupon (%)	Precio / Price				Rendimiento / Yield				Nº Operaciones del día / No. Day Operations	Última Negociación*** / Last trade		Duración / Duration	Duración Modificada	Vida media / Average
Descripción / Description	ISIN	Nemónico / Mnemonic	Intereses corridos / Accrued Interest (%)	Millones S./ / Millions PEN		Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado** / Weighted average (%)	Postura / Position	Postura / Position	Última neg. / Last trading day	Prom. ponderado / Weighted average (%)		Día / Date	Monto (Mills. S/) / Amount (Millions PEN)	Años / Years	Años / Years	Años / Years
12-Ago-26	PEP01000C0J9	SB12AGO26	3.77	3 937	8.200	-	-	-	105.8024	-	-	-	4.2625	-	27-Ene-25	1	1.45	1.39	1.54
12-Ago-28	PEP01000C5D1	SB12AGO28	2.92	7 225	6.350	105.79	106.14	105.94	106.0190	4.55	4.44	4.50	4.4800	5	28-Ene-25	13	3.19	3.31	3.54
12-Feb-29	PEP01000C5F6	SB12FEB29E	2.73	13 176	5.940	104.23	104.51	104.27	104.3087	4.76	4.69	4.75	4.7408	20	28-Ene-25	44	3.62	3.46	4.04
12-Ago-31	PEP01000C4G7	SB12AGO31	3.19	19 573	6.950	106.41	106.71	106.46	106.5167	5.76	5.71	5.75	5.7415	6	28-Ene-25	22	5.32	5.03	6.54
12-Ago-32	PEP01000C5E9	SB12AGO32	2.82	21 588	6.150	99.79	100.21	100.09	100.1228	6.19	6.12	6.14	6.1339	14	28-Ene-25	40	6.06	5.71	7.54
12-Ago-33	PEP01000C5I0	SB12AGO33	3.35	20 608	7.300	105.15	105.45	105.18	105.1612	6.52	6.47	6.51	6.5135	65	28-Ene-25	239	6.45	6.05	8.54
12-Ago-34	PEP01000C5G4	SB12AGO34	2.48	17 560	5.400	90.81	91.24	90.98	90.9142	6.74	6.67	6.71	6.7188	21	28-Ene-25	49	7.37	6.91	9.54
12-Ago-37	PEP01000C2Z1	SB12AGO37	3.17	20 481	6.900	99.41	99.94	99.41	99.4547	6.99	6.93	6.99	6.9841	14	28-Ene-25	528	8.43	7.88	12.54
12-Ago-39	PEP01000C5J8	SB12AGO39	4.36	15 811	7.600	103.24	104.22	103.68	103.6424	7.26	7.15	7.21	7.2145	15	28-Ene-25	126	8.90	8.30	14.54
12-Ago-40	PEP01000C5H2	SB12AGO40	2.46	12 442	5.350	82.49	83.33	82.89	82.9142	7.27	7.17	7.22	7.2161	16	28-Ene-25	41	10.06	9.38	15.54
12-Feb-42	PEP01000C4L7	SB12FEB42	3.15	5 033	6.850	-	-	-	97.4687	-	-	-	7.1282	-	24-Ene-25	4	10.04	9.37	17.04
12-Feb-55	PEP01000C4S2	SB12FEB55	3.08	3 537	6.714	-	-	-	96.1363	-	-	-	7.0427	-	13-Dic-24	30	12.76	11.92	30.04
12-Feb-30	PEP01000C4U8	SB12FEB30	1.33	77	2,89%+VAC	-	-	-	101.8642	-	-	-	2.4727	-	18-Ago-23	20	4.74	4.62	5.04
31-Ene-35	PEP01000CV85	SB31ENE35	3.63	911	7,39% + VAC	-	-	-	127.9258	-	-	-	3.9616	-	17-Dic-24	2	7.50	7.21	10.01
12-Feb-40	PEP01000C4V6	SB12FEB40	1.44	228	3,14%+VAC	-	-	-	86.9513	-	-	-	4.3141	-	10-Ago-23	50	11.82	11.33	15.04
12-Ago-46	PEP01000C1S8	SB12AGO46	1.76	649	3,83% + VAC	-	-	-	96.1385	-	-	-	4.0839	-	11-Oct-24	52	14.65	14.07	21.54
12-Feb-54	PEP01000C4T0	SB12FEB54	1.50	1 234	3,26%+VAC	-	-	-	88.7185	-	-	-	3.9018	-	18-Oct-24	5	18.24	17.55	29.04

Nota: Precios y rendimientos calculados de acuerdo a los criterios establecidos en el Manual de Valorización de Títulos de Tesoro Público, donde: Negociado (negro), Cotizado (naranja), Valorizado (verde) o Subasta (azul).
Note: Prices and returns calculated according to the criteria established in the Manual for the Valuation of Public Treasury Securities, where: Negotiated (black), Listed (orange), Valued (green) or Auction (blue).



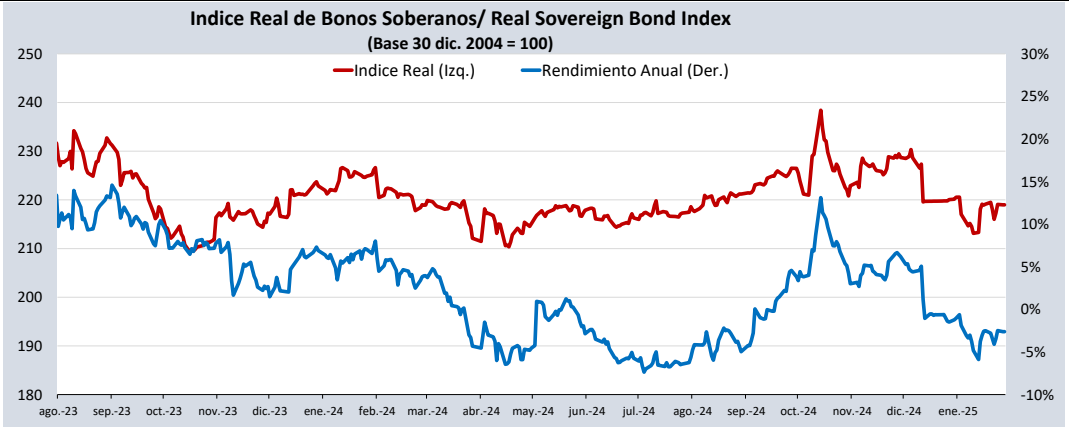
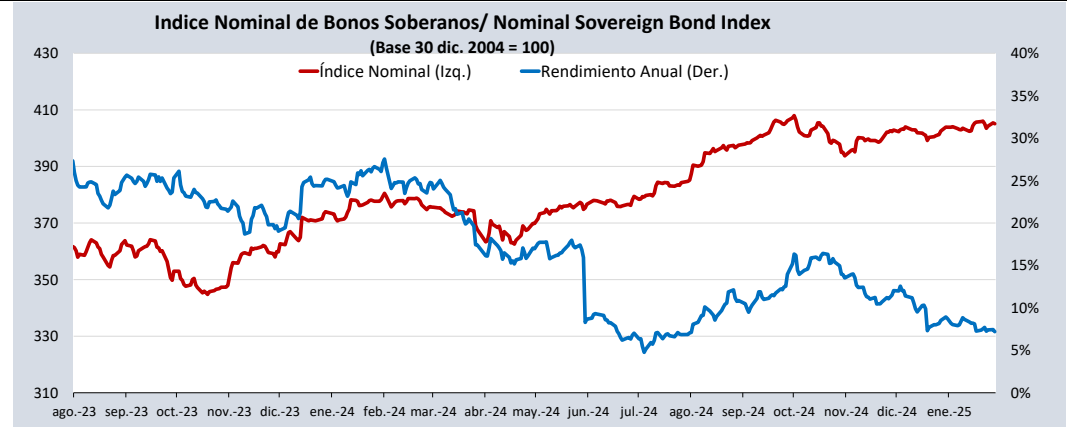
Bonos globales**** / Global bonds															
Bonos / Bonds	ISIN	Saldo vigente Millones USD / Outstanding mills. USD	Cupón % / Coupon %	Precio / Price	Cambio / Change		Diferencial Precios compra- venta / Price spread bid-ask	Rendimiento% / Yields %	Cambio / Change (bps.)		Diferencial Tasas compra- venta (pbs) / Yield spread bid-ask (bps)	Análisis de sensibilidad / Sensitivity Analysis			
					Diario / Daily	Semanal / Weekly			Diario / Daily	Semanal / Weekly		Duración / Duration	Duración modificada / Modified duration	Vida media / Average life	
21-jul-25	US715638AS19	425	7.350	101.3520	0.00	-0.07	-0.33	4.4530	-1	2	68	0.48	0.47	0.48	
23-ene-26	US715638DE95	346	2.392	97.6720	-0.01	0.03	-0.46	4.8440	2	1	49	0.98	0.96	1.00	
30-ene-26	XS1315181708	€845	2.750	99.6090	0.02	0.07	-0.47	3.1530	-2	-6	48	0.99	0.97	1.02	
25-ago-27	US715638BU55	618	4.125	98.4470	-0.02	0.06	-0.53	4.7720	1	-2	23	2.43	2.37	2.61	
20-jun-30	US715638DA73	645	2.844	61.3950	-0.17	-0.11	-0.73	6.1060	2	1	7	4.99	4.84	5.47	
30-mar-30	XS1373156618	€935	3.750	101.0660	-0.03	0.15	-0.65	3.5160	1	-3	14	4.53	4.45	5.08	
23-ene-31	US715638DF60	3 207	2.783	86.1910	-0.02	0.30	-0.50	5.5250	1	-6	11	5.51	5.36	6.07	
01-dic-32	US715638DP43	1 000	1.862	61.3950	-0.17	-0.11	-0.73	6.1060	2	1	7	7.20	6.98	7.96	
21-nov-33	US715638AP79	2 152	8.750	119.2990	-0.06	0.19	-0.83	5.9070	1	-3	11	6.47	6.29	8.94	
11-mar-33	XS2314020806	€825	1.250	81.2730	-0.01	0.35	-0.74	3.9990	0	-5	12	7.65	7.50	8.23	
15-ene-34	US715638DU38	2 250	3.000	81.2750	-0.03	0.15	-0.56	5.6970	1	-2	9	7.77	7.56	9.09	
08-feb-35	US715638EB48	1 250	5.375	96.9000	0.00	0.06	-0.55	5.7870	0	-1	8	7.64	7.43	10.18	
17-nov-36	XS2408608219	€1 000	1.950	79.1720	0.06	0.42	-0.71	4.2280	-1	-5	9	10.36	10.14	11.98	
14-mar-37	US715638AU64	1 130	6.550	105.4290	-0.06	0.09	-0.79	5.9150	1	-1	9	8.46	8.22	12.30	
11-mar-41	US715638DS81	1 250	3.300	72.7820	-0.06	0.09	-0.69	5.9490	1	-1	8	11.70	11.36	16.35	
18-nov-50	US715638BM30	2 545	5.625	61.3950	-0.17	-0.11	-0.73	6.1060	2	1	7	13.37	12.98	26.18	
10-mar-51	US715638DT64	1 750	3.550	61.3950	-0.17	-0.11	-0.73	6.1060	2	1	7	14.73	14.29	26.49	
08-ago-54	US715638EC21	1 750	5.875	95.7170	-0.09	0.17	-0.63	6.1930	1	-1	5	13.64	13.23	29.96	
01-dic-60	US715638DQ26	2 000	2.780	53.5300	-0.15	0.04	-0.59	5.9180	2	0	6	17.63	17.12	36.36	
15-ene-72	US715638DW93	1 000	3.600	61.3950	-0.17	-0.11	-0.73	6.1060	2	1	7	17.07	16.57	47.65	
28-jul-21	US715638DR09	1 000	3.230	53.4140	-0.14	0.02	-0.58	6.0640	2	0	7	17.16	16.65	97.90	

Índice de bonos soberanos / Peruvian sovereign bond index																	
Índice / Index	Valor / Value	Cambio / Change		Rend anual % / Annual yield %	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)										
		Diario / Daily	Semanal / Weekly		Diario / Daily	Semanal / Weekly	12-Ago-26	12-Ago-28	12-Feb-29	12-Ago-31	12-Ago-32	12-Ago-33	12-Ago-34	12-Ago-37	12-Ago-39	12-Ago-40	12-Feb-42

Índice de bonos soberanos nominal / Nominal sovereign bond index	405	0	-1	7.20	-24	-33	2.60	4.74	8.49	12.93	13.38	13.47	9.88	12.66	10.28	6.40	3.05
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Índice / Index	Valor / Value	Cambio / Change		Rend anual % / Annual yield %	Cambio / Change (bps.)		Composición del índice (%) / Index composition (%)										
		Diario / Daily	Semanal / Weekly		Diario / Daily	Semanal / Weekly	12-Feb-30				31-Ene-35		12-Feb-40		12-Feb-46		12-Feb-54

Índice de bonos soberanos real / Real sovereign bond index	219	0	1	-2.61	0	83	2.45				37.08		6.24		19.66		34.58
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Fuente/Source: MEF, BCRP, BLOOMBERG, DATATEC.

* Para mayor información respecto a la valorización de los bonos y letras puede consultar en: http://www.mef.gob.pe/contenidos/tesoro_pub/gestion_act_pas/Manual_valorizacion_instrumentos_del_Tesoro.pdf

** Precio de los bonos a fecha de liquidación T+0.

*** Última negociación 1:30 pm

**** Información con horario de corte 4:30 pm.